

Abstract

An apparatus and method suitable for producing a set of filter coefficients are provided. Sequences of samples of first and second signals are received by the apparatus.

5 Each received sample is processed to update a set of auto-correlation data elements and cross-correlation data elements. The set of auto-correlation data elements corresponds to a compressed version of a corresponding auto-correlation matrix data structure. A scheduling controller generates a scheduling signal including a succession of scheduling commands, the scheduling command indicating that a new set of filter coefficients is to

10 be computed. A new scheduling command is issued when at least two samples of first and second signals are received subsequent to a previously issued scheduling command. In response to a scheduling command, the auto-correlation data elements are processed to generate the auto-correlation matrix data structure. The auto-correlation matrix data structure and the cross-correlation data elements are processed to generate a set of filter

15 coefficients by applying a least squares method.